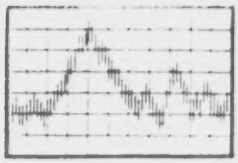
A5040-4



OPEN INTEREST REPORT

MAY 1992

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OPEN INTEREST OF LAST TRADING DAY

Contact: Toby Taylor, 202-466-5460

	MAY 1991	MAY 1992	PERCENT CHANGE
Wheat	54,968	52,203	-5.03%
Corn	204,228	233,367	14.27%
Oats	13,746	14,728	7.14%
Soybeans	105,531	124,835	18.29%
Soybean Oil	73,053	65,521	-10.31%
Soybean Meal	51,303	57,445	11.97%
Diammonium Phosphate		889	
Silver (1,000 oz)	6,001	4,793	-20.13%
Silver (5,000 oz)	112	85	-24.11%
Gold (kilo)	419	299	-28.64%
Gold (100 oz)	9	11	22.22%
T-Bonds	256,810	369,708	43.96%
T-Notes (10 Year)	84,905	125,254	47.52%
T-Notes (5 Year)	73,646	127,361	72.94%
T-Notes (2 Year)	12,223	20,287	65.97%
Municipal Bond	7,692	10,397	35.17%
30 Day Interest	4,829	10,082	108.78%
Mortgage Backed 7.5%			
Mortgage Backed 8.0%			
Mortgage Backed 8.5%			
Mortgage Backed 9.0%			
Mortgage Backed 9.5%	348		-100.00%
3 Year Swaps			
5 Year Swaps		957	
MMI Maxi	7,583	5,368	-29.21%
CHICAGO BOARD OF TRADE	**957,406**	**1,223,590**	**27.80%**
Live Hogs (40,000#)	25,646	28,292	10.32%
Pork Bellies (40,000#)	10,448	12,906	23.53%
Broilers (40,000 #)	532	403	-24.25%
Live Cattle (40,000 #)	75,963	77,262	1.71%
Feeder Cattle (44,000#)	11,695	8,891	-23.98%
Lumber	2,252	1,783	-20.83%
T-Bills (90-day)	57,037	46,837	-17.88%
Eurodollar (3-month)	895,726	1,438,888	60.64%
One Month LIBOR	10,231	20,352	98.92%
BP/DM Cross	166	0	-100.00%
DM/JY Cross (Old)	343	0	-100.00%
DM/JY Cross (New)		1,042	
DM/SF Cross	11	0	-100.00%
British Pound	29,737	35,107	18.06%
Canadian Dollar	32,355	25,630	-20.79%
Deutschemark	81,975	89,035	8.61%
Japanese Yen	53,855	67,608	25.54%
Swiss Franc	39,118	39,507	0.99%
Australian Dollar	2,818	2,563	-9.05%
Nikkei 225	8,525	22,798	167.43%
S&P 500 Index	161,127	150,039	-6.88%
S&P 400 Index		3,912	
CHICAGO MERCANTILE EXCH	**1,499,560**	**2,072,855**	**38.23%**

	MAY 1991	MAY 1992	PERCENT CHANGE
Coffee "C"	43,862	59,346	35.30%
Sugar #11	116,285	102,228	−12.09%
Sugar #14	13,025	7,322	−43.79%
Cocoa (10 M tons)	47,905	48,479	1.20%
Euro−Diff Coffee	57	0	−100.00%
COFFEE SUGAR & COCOA EXCH	**221,077**	**217,375**	**−1.67%**
High Grade Copper	45,616	38,295	−16.05%
Silver (5,000 oz)	98,889	86,029	−13.00%
Gold (100 oz)	91,485	102,788	12.36%
COMMODITY EXCHANGE	**235,990**	**227,112**	**−3.76%**
Wheat	23,688	20,751	−12.40%
Grain Sorghum	79	0	−100.00%
Value Line Index	2,295	1,136	−50.50%
Mini Value Line	235	506	115.32%
KANSAS CITY BOARD OF TRADE	**26,297**	**22,393**	**−14.85%**
Wheat (1,000 bu)	2,310	6,922	199.65%
Corn (1,000 bu)	8,730	14,112	61.65%
Oats (1,000 bu)	137	156	13.87%
Soybeans (1,000 bu)	19,759	20,176	2.11%
Soybean Meal New	291	241	−17.18%
Live Cattle (20,000#)	212	174	−17.92%
Live Hogs (15,000#)	506	548	8.30%
Rice, Rough	2,013	1,662	−17.44%
New York Silver (1000 oz)	861	1,699	97.33%
New York Gold	419	486	15.99%
Platinum	17	52	205.88%
T−Bonds ($50,000)	6,266	5,529	−11.76%
T−Bills ($500,000)	24	65	170.83%
T−Notes	0	0	
British Pound	262	773	195.04%
Swiss Franc	186	325	74.73%
Deutschemark	1,484	538	−63.75%
Japanese Yen	229	328	43.23%
Canadian Dollar	113	59	−47.79%
MIDAMERICA COMMODITY EX	**43,819**	**53,845**	**22.88%**

	MAY 1991	MAY 1992	PERCENT CHANGE
Wheat (5,000 bu)	11,959	11,258	1.80%
White Wheat (5,000 bu)	26	132	407.69%
Oats	0	11	
MINNEAPOLIS GRAIN EX	**11,085**	**11,401**	**2.85%**
5 Year U.S. Treasury Note	6	1,101	18250.00%
2 Year U.S. Treasury Note	20	0	−100.00%
Cotton	50,871	38,001	−25.30%
Orange Juice, Fzn. Conc.	7,535	9,909	31.51%
European Currency Unit	21	32	52.38%
U.S. Dollar Index	7,832	8,457	7.98%
NEW YORK COTTON EXCHANGE	**66,285**	**57,500**	**−13.25%**
NYSE Composite Index	6,095	5,742	−5.79%
Cmdty Rsrch Bureau Index	1,533	1,099	−28.31%
T−Bond (30 Year)	0	0	
NEW YORK FUTURES EXCH	**7,628**	**6,841**	**−10.32%**
Palladium	4,489	4,254	−5.24%
Platinum	17,663	18,332	3.79%
No. 2 Heating Oil, NY	89,980	95,411	6.04%
Unleaded Gasoline, NY	71,900	78,792	9.59%
Crude Oil	267,447	351,234	31.33%
Sour Crude Oil		82	
Propane	1,923	1,983	3.12%
Natural Gas	18,165	47,407	160.98%
NEW YORK MERCANTILE EX	**471,567**	**597,495**	**26.70%**
TOTAL	**3,540,714**	**4,490,407**	**26.82%**